



Backtest #50946 · LPG · EVO_GG1RSISNIP_v228

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v228 strategy delivered a +36.29% return with a 66.7% win rate, yet the meager sample of three trades renders the 1.04 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown suggests high volatility exposure that the current data cannot adequately validate. Without a larger dataset, the observed edge lacks the robustness required for institutional deployment. We must expand the backtest horizon or adjust parameters to generate sufficient trade frequency before re-evaluating risk metrics. This analysis remains purely educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73